Giacomo Bormetti

List of Publications by Citations

30 papers	265 citations	10 h-index	15 g-index
34 ext. papers	348 ext. citations	1.7 avg, IF	3.29 L-index

#	Paper	IF	Citations
30	Modelling systemic price cojumps with Hawkes factor models. *Quantitative Finance*, **2015**, 15, 1137-1156	1.6	45
29	Smile from the past: A general option pricing framework with multiple volatility and leverage components. *Journal of Econometrics*, **2015**, 187, 521-531	2.6	22
28	Coupling News Sentiment with Web Browsing Data Improves Prediction of Intra-Day Price Dynamics. *PLoS ONE*, **2016**, 11, e0146576	3.7	21
27	The adaptive nature of liquidity taking in limit order books. *Journal of Statistical Mechanics: Theory and Experiment*, **2014**, 2014, P06002	1.9	19
26	Collective synchronization and high frequency systemic instabilities in financial markets. *Quantitative Finance*, **2018**, 18, 237-247	1.6	18
25	A backward Monte Carlo approach to exotic option pricing *European Journal of Applied Mathematics*, **2018**, 29, 146-187	1	16
24	Pricing exotic options in a path integral approach. *Quantitative Finance*, **2006**, 6, 55-66	1.6	16
23	A non-Gaussian approach to risk measures. *Physica A: Statistical Mechanics and Its Applications*, **2007** , 376, 532-542	3.3	15
22	Minimal model of financial stylized facts. *Physical Review E*, **2011**, 83, 041111	2.4	10
21	The probability distribution of returns in the exponential Ornstein Uhlenbeck model. *Journal of Statistical Mechanics: Theory and Experiment*, **2008**, 2008, P11013	1.9	10
20	A Score-Driven Conditional Correlation Model for Noisy and Asynchronous Data: An Application to High-Frequency Covariance Dynamics. *Journal of Business and Economic Statistics*, **2020**, 1-17	3.8	8
19	A generalized Fourier transform approach to risk measures. *Journal of Statistical Mechanics: Theory and Experiment*, **2010**, 2010, P01005	1.9	7
18	Linear models for the impact of order flow on prices. I. History dependent impact models. *Quantitative Finance*, **2018**, 18, 903-915	1.6	6
17	OPTION PRICING UNDER ORNSTEIN-UHLENBECK STOCHASTIC VOLATILITY: A LINEAR MODEL. *International Journal of Theoretical and Applied Finance*, **2010**, 13, 1047-1063	0.5	6
16	Linear models for the impact of order flow on prices. II. The Mixture Transition Distribution model. *Quantitative Finance*, **2018**, 18, 917-931	1.6	5
15	Exact moment scaling from multiplicative noise. *Physical Review E*, **2010**, 81, 032102	2.4	5
14	A Stochastic Volatility Model With Realized Measures for Option Pricing. *Journal of Business and Economic Statistics*, **2020**, 38, 856-871	3.8	5

List of Publications

13	Stochastic volatility with heterogeneous time scales. *Quantitative Finance*, **2015**, 15, 1597-1608	1.6	4
12	Multiplicative noise, fast convolution and pricing. *Quantitative Finance*, **2014**, 14, 481-494	1.6	4
11	Bayesian Value-at-Risk with product partition models. *Quantitative Finance*, **2012**, 12, 769-780	1.6	4
10	Impact of Multiple-Curve Dynamics in Credit Valuation Adjustments. *Springer Proceedings in Mathematics and Statistics*, **2016**, 251-266	0.2	4
9	A realized volatility approach to option pricing with continuous and jump variance components. *Decisions in Economics and Finance*, **2019**, 42, 639-664	0.7	3
8	Impact of multiple curve dynamics in credit valuation adjustments under collateralization. *Quantitative Finance*, **2018**, 18, 31-44	1.6	3
7	Accounting for risk of non linear portfolios. *European Physical Journal B*, **2010**, 76, 157-165	1.2	3
6	A Jump and Smile Ride: Jump and Variance Risk Premia in Option Pricing. *Journal of Financial Econometrics*, **2019**,	1.2	2
5	Multi-curve HJM modelling for risk management. *Quantitative Finance*, **2018**, 18, 563-590	1.6	2
4	Stochastic Volatility with Heterogeneous Time Scales. *SSRN Electronic Journal*, **2012**,	1	1
3	A Tale of Two Sentiment Scales: Disentangling Short-Run and Long-Run Components in Multivariate Sentiment Dynamics. *SSRN Electronic Journal*,	1	1
2	A Stylized Model for Long-Run Index Return Dynamics **2016**, 111-122		
1	The SINC way: a fast and accurate approach to Fourier pricing. *Quantitative Finance*,1-20	1.6	